

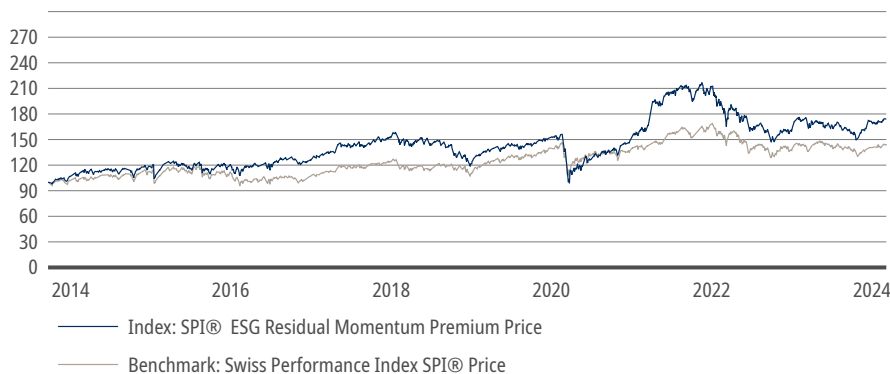


# SPI® ESG Residual Momentum Premium Price

## Index Description

The SPI® ESG Residual Momentum Premium PR (SPIERP) identifies equity instruments of the Swiss ESG equity market following an instrument specific trend based on a statistical pattern. The index is a variable component index with a limit of 30 shares. Its components are weighted by an equal contribution to risk and their weight is limited to 8%. Volatility is used as to measure the risk. On July 01, 2010 the SPI® ESG Residual Momentum Premium PR (SPIERP) was standardised at 100 points.

## Index Performance



## Risk and Return Profile<sup>1</sup>

	YTD	3 Mths	1 Yr	3 Yrs	7 Yrs	15 Yrs
<b>Return</b>						
SPIERP	1.52%	7.33%	0.28%	3.06%	3.96%	-
SPIX	1.96%	4.79%	0.80%	1.35%	3.70%	6.09%
<b>Volatility</b>						
SPIERP	5.21%	9.12%	12.63%	18.30%	16.42%	-
SPIX	2.02%	3.10%	9.04%	12.83%	11.82%	11.64%
<b>Tracking Err.</b>						
SPIERP	7.23%	7.58%	6.95%	10.18%	8.88%	-

<sup>1</sup>Annualized values for figures > 1Yr; <sup>2</sup>Used benchmark: Swiss Performance Index SPI® Price

## Maximum Drawdown

	High Date	Low Date	High Value	Low Value	Drawdown
<b>10 Years back</b>					
SPIERP	01/19/2018	03/23/2020	158.28	98.75	-37.61%
SPIX	02/19/2020	03/23/2020	731.04	532.81	-27.12%

## Annual Index Return

Year	SPIERP	SPIX
YTD	1.52%	1.96%
2023	7.56%	2.95%
2022	-24.73%	-18.68%
2021	40.44%	20.19%
2020	-0.85%	0.61%
2019	25.22%	26.67%
2018	-19.98%	-11.41%
2017	20.93%	16.32%

## Dividend Yield & Turnover

	SPIERP	SPIX
<b>Div.Yield</b>		
2024	0.00%	0.01%
2023	3.09%	3.05%
2022	2.53%	2.70%
2021	2.06%	2.65%
2020	3.77%	3.19%
2019	3.07%	3.10%
2018	2.30%	3.20%

## Turnover

	SPIERP	SPIX
2024	0.00%	0.00%
2023	121.92%	3.84%
2022	130.35%	2.98%
2021	72.87%	1.75%
2020	119.20%	2.69%
2019	97.02%	4.52%
2018	121.26%	1.97%

## Index Characteristics

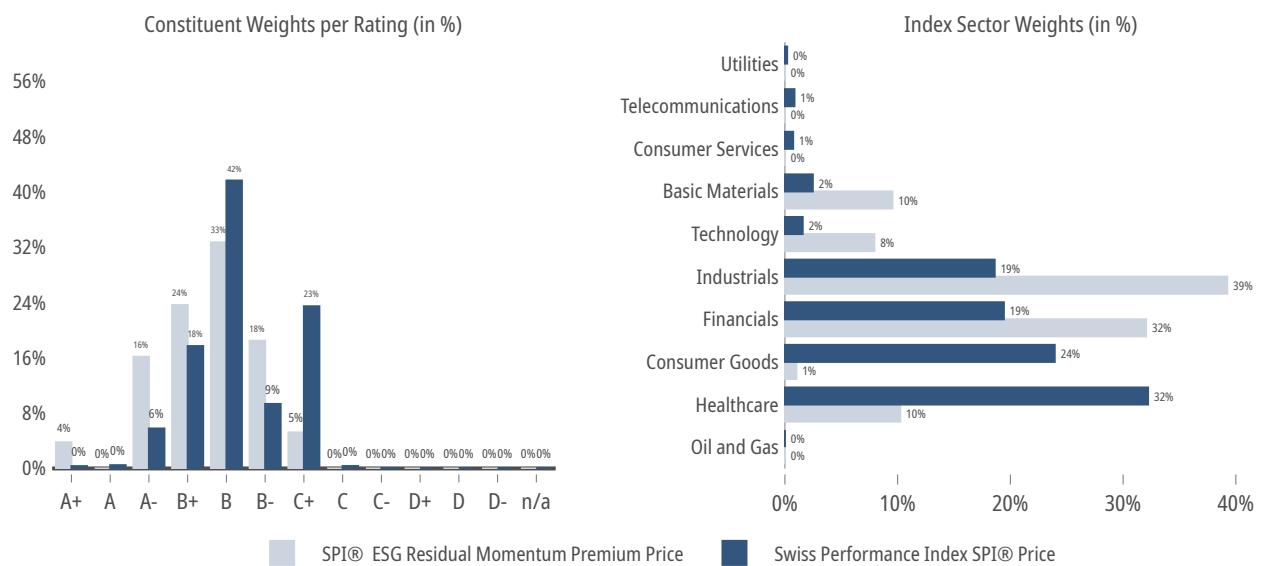
	SPIERP	SPIX
No of Components	30	212
Historical Data Since	07/01/2010	01/03/1996
Launch Date	03/29/2021	01/01/1996
ESG Rating	B (8.42)	B (7.74)
Calculation Interval	End of day	3 minutes
Base value	100	100
<b>Mcap Mio CHF</b>		
Largest Mcap	849.76	244,999.20
Smallest Mcap	100.10	0.49
Average Mcap	351.09	7,152.25
Median Mcap	335.57	537.96

<sup>3</sup>Market capitalization free-float adjusted

## Top 10 Components

	Weight
NOVARTIS N	8.07%
HOLCIM N	7.38%
SCHINDLER PS	7.05%
ABB LTD N	6.34%
JULIUS BAER N	4.90%
LOGITECH N	4.74%
GIVAUDAN N	4.71%
KUEHNE+NAGEL INT N	4.31%
SWISS PRIME SITE N	4.00%
UBS GROUP N	3.60%
Total	55.10%

## Sustainability Characteristics and Sector Exposure



## Index Information

	Symbol	ISIN	Refinitiv RIC	Bloomberg Ticker	BMR Compliance
<b>SPIERP</b>					
Price	SPIERP	CH1100792246	.SPIERP		No
Total Return	SPIERC	CH1100792170	.SPIERC		No
<b>SPIX</b>					
Price	SPIX	CH0000222353	.SPIX	SPIND	Yes
Total Return	SXGE	CH0009987501	.SSHI	SPI	Yes

## Index Methodology

The SPI® ESG Residual Momentum Premium Price index is calculated as an weightfactor weighted index using the Laspeyres method. The index is reviewed annually. More details can be found in the [Rulebook](#).

## Licensing

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